PATENT

ABSTRACT OF THE DISCLOSURE

The orders collected during an auction form an auction pool. The fill for orders in the auction pool is established without setting an auction settlement price (ASP) for the contracts in the auction pool. The ASPs for contracts in the qualified pool are then set based on the fill. Both the process for establishing the fill for orders and/or the process for setting the ASPs preferably are based on LP and/or QP optimizations.